

国际指数动态

2020 年 1 月)

202001

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1.		
A	ETF	3
B	ETF	3
C	ETF	3
D	ETF	4
E	ETF	4
2.		
A	2019 12	5
B	2019 12 ETF	6
C	2019 12 ETF	8

MSCI 2 ESG MSCI USD IG ESG Universal
 Corporate Bond Index MSCI USD IG ESG Leaders Corporate Bond Index
 MSCI Corporate Bond Index MSCI USD IG ESG
 Universal Corporate Bond Index MSCI ESG
 ESG ESG ESG 0
 ESG ESG
 MSCI USD IG ESG Leaders Corporate Bond Index MSCI ESG
 50%
 MSCI 12
 Carry Quality Value Size Risk

1	MSCI USD IG Carry High Exposure Corporate Bond Index
2	MSCI USD IG Low Risk High Exposure Corporate Bond Index
3	MSCI USD IG Quality High Exposure Corporate Bond Index
4	MSCI USD IG Value High Exposure Corporate Bond Index
5	MSCI USD IG Size High Exposure Corporate Bond Index
6	MSCI USD IG Multi-Factor High Exposure Corporate Bond Index
7	MSCI USD IG Carry Corporate Bond Index
8	MSCI USD IG Low Risk Corporate Bond Index
9	MSCI USD IG Quality Corporate Bond Index
10	MSCI USD IG Value Corporate Bond Index
11	MSCI USD IG Size Corporate Bond Index
12	MSCI USD IG Multi-Factor Corporate Bond Index

2020 1 ETF 11 1 ETF 1
 ETF 6 ETF 1 ETF 2 ETF ETF
 ETF ETF
 Leuthold Core ETF

1. 1 ETF ETN ETC

A ETF

- **ETF: Syntax** 1 ETF Syntax Stratified Mid Cap ETF
 (SMDY) 0.30% ETF Syntax Stratified Mid Cap
 Index S&P 400 Index

B ETF

- **ETF: iShares** 1 ETF iShares U.S. Tech
 Breakthrough Multisector ETF (TECB) 0.40% TECB
 ETF 4%

C ETF

- **ETF: Innovator** 4 ETF Innovator
 Russell 2000 Power Buffer ETF -January (KJAN) Innovator Nasdaq-100 Power
 Buffer ETF -January (NJAN) Innovator MSCI EAFE Power Buffer ETF- January
 (IJAN) Innovator MSCI Emerging Markets Power Buffer ETF- January
 (EJAN) KJAN NJAN 0.79% Cboe
 IJAN EJAN 0.85% 0.89% ETF

2020	1	1	2020	12	31		KJAN	Russell 2000 Index
						-15%	8.98%	NJAN Nasdaq 100 Index
						-15%	9.42%	IJAN MSCI EAFE Price Index
						-15	10.08%	EJAN MSCI Emerging
Markets Price Index						-15%		12.78%

- **ETF** iShares 2 ETF iShares Factors US Value Style ETF (STLV) iShares Factors US Growth Style ETF (STLG) 0.25% Cboe STLV STLG Russell 1000 Value Index Russell 1000 Growth Index

5

D ETF

- **ETF** Counterpoint Mutual Funds 1 ETF CP High Yield Trend ETF (HYTR) 0.97% ETF CP High Yield Trend Index FOF ETF 3 7 ETF HYTR ETF

E ETF

- **ETF: Leuthold Group** 1 ETF Leuthold Core ETF (LCR) 0.86% ETF

- **FOF** Donald L. Hagan, LLC 1 FOF Day Hagan/Ned Davis Research Smart Sector ETF (SSUS)

0.78%

SSUS

S&P 500

11

ETF

S&P 500

50% 50%

100%

ETF

2.

A 2019 12

Derivative Exchange	December				Year-to-Date Total			
	Stock Index Options		Stock Index Futures		Stock Index Options		Stock Index Futures	
	Number of Contracts Traded	Notional Turnover	Number of Contracts Traded	Notional Turnover	Number of Contracts Traded	Notional Turnover	Number of Contracts Traded	Notional Turnover
Americas								
B3 - Brasil Bolsa Balcão	4298605	51767.88	133181594	803766.18	41785034	452091.87	1454364476	8029078.95
Bolsa Mexicana de Valores	766	17.84	123776	2906.51	10263	229.22	849789	18959.62
Bolsa de Valores de Colombia	NA	NA	7390	9.14	NA	NA	23106	75.57
Bolsa y Mercados Argentinos	0	0	43995	28.63	NA	NA	807058	129745.24
CME Group	13970496	2721742.43	61678065	8250251.91	162279982	28353445	709464213	88643987.9
Cboe Futures Exchange	NA	NA	4759829	NA	NA	NA	62732457	NA
Cboe Global Markets	37758626	NA	NA	NA	474321314	NA	NA	NA
MIAX Exchange Group	113860	261.62	NA	NA	434689	1024.2	NA	NA
Matba Rofex	1989	0.05	188724	162.47	6563	0.25	857731	505.12
Nasdaq - US	307526	NA	NA	NA	2806343	NA	NA	NA
Asia - Pacific								
ASX Australian Securities Exchange	817910	37674.67	2213347	254118.93	9793757	428857.13	16627549	1823540.05
Bursa Malaysia Derivatives	823	0.03	22628	4332.03	13833	1.36	2078506	43679.35

China Financial Futures Exchange	126969	187.04	4572136	702529.82	126969	187.04	53251311	7969051.48
Hong Kong Exchanges and Clearing	2643298	270829.01	7393731	810697.3	38297384	3844827.84	112193367	12247013.5
Japan Exchange Group	2324983	NA	25018210	1454672.57	30699470	NA	299896154	13223136.1
Korea Exchange	48997018	2788606.45	8355172	362522.76	668775772	38591345	97821400	4028034.99
NZX Limited	NA	NA	0	0	NA	NA	NA	NA
National Stock Exchange of India	369741497	3698625.06	5400188	57633.09	4155124834	39224295.8	83184889	849391.1
Singapore Exchange	668174	NA	12667723	NA	11048739	NA	179954516	NA
Taiwan Futures Exchange	15792440	312307.13	5433086	271924.68	170194590	2971463.23	68026954	2998284.34
Thailand Futures Exchange	145086	NA	4083424	NA	1677323	NA	42450171	NA
Europe - Africa - Middle East								
Athens Stock Exchange	3018	15.1	39914	200.37	62994	287.79	607807	2784.22
BME Spanish Exchanges	497994	5162.56	630855	54587.44	3806355	38628.19	7565663	626138.48
Borsa Istanbul	39449	89.76	5991500	13650.39	271800	608.36	62350402	137423.82
Budapest Stock Exchange	0	0	39151	59.38	NA	NA	338642	479.75
Deutsche Boerse AG	31025120	1258670.52	53305259	2574148.54	431575858	15918903.2	504431237	24826827.1
Euronext	1552057	102883.41	3277172	265716.37	16659188	1018223.74	37165864	2761164.07
Moscow Exchange	1328683	3985.69	7780714	22941.41	18607697	47997.79	102759520	255024.44
Nasdaq Nordic and Baltics	412351	7725.45	2952582	55284.19	7324071	124881.06	40401831	685251.89
Oslo Bors	102839	916.49	137788	1276.1	715544	6515.07	2575215	23448
Tehran Stock Exchange	0	0	72	0.02	NA	NA	8296	12.93
Tel-Aviv Stock Exchange	1784592	87200.93	NA	NA	23749755	1060130.38	NA	NA
Warsaw Stock Exchange	25934	143.64	403912	4487.5	251893	1466.2	3950420	46029.76

B 2019 12 ETF

Exchange	December		
	Number of ETFs	Total Turnover	Number of Trades
Americas			
B3 - Brasil Bolsa Balcão	22	3348.53	1290

Bolsa Mexicana de Valores	20	849.9	24.87
Bolsa de Comercio de Santiago	265	30.24	0.16
Bolsa de Valores de Lima	74	13.27	0.13
Bolsa de Valores de Panama	0	0	0
Cboe Global Markets	353	284421.76	19072.63
Nasdaq - US	398	781685.14	30215.27
TMX Group	837	4992.3	518.1
Asia - Pacific			
ASX Australian Securities Exchange	165	1901.68	0
Bursa Malaysia	16	7.22	0.4
Chittagong Stock Exchange	NA	0	0
Hochiminh Stock Exchange	2	19.48	2253
Hong Kong Exchanges and Clearing	135	10620.41	201.72
Japan Exchange Group	240	26195.71	NA
Korea Exchange	450	23896.35	6292.25
NZX Limited	31	65.54	54.98
National Stock Exchange of India	75	350.49	1904.45
Philippine Stock Exchange	1	0.48	1.21
Shanghai Stock Exchange	169	38502.81	5812.64
Shenzhen Stock Exchange	70	36008.05	1853.71
Singapore Exchange	51	112.81	NA
Taipei Exchange	96	2744.38	36.64
Taiwan Stock Exchange	121	4237.6	1057.85
The Stock Exchange of Thailand	17	6.8	8.48
Europe - Africa - Middle East			
Amman Stock Exchange	0	0	0
Athens Stock Exchange	1	0.77	0.05
Beirut Stock Exchange	0	0	0
Boerse Stuttgart	1610	1237.89	29.42
Borsa Istanbul	4	258.97	22.37
Botswana Stock Exchange	3	0	4
Bucharest Stock Exchange	1	0.2	0.22
Budapest Stock Exchange	1	0.21	0.06
Euronext	1236	10382.03	220.19
Iran Fara Bourse Securities Exchange	23	398.96	46.25
Kazakhstan Stock Exchange	3	0.05	0.02
LSE Group	2934	23157.39	817.78
Moscow Exchange	35	142.67	180
Nigerian Stock Exchange	10	0.05	0.09
Saudi Stock Exchange (Tadawul)	3	5.43	0.35
Stock Exchange of Mauritius	4	0.61	0.01
Tehran Stock Exchange	15	1030.17	117
Tel-Aviv Stock Exchange	582	2808.63	103.11
The Egyptian Exchange	1	0.01	7

C 2019 12
ETF

Derivative Exchange	December				Year-to-Date Total			
	ETF Options		ETF Futures		ETF Options		ETF Futures	
	Number of Contracts Traded	Notional Turnover	Number of Contracts Traded	Notional Turnover	Number of Contracts Traded	Notional Turnover	Number of Contracts Traded	Notional Turnover
Americas								
B3 - Brasil Bolsa Balcão	6049357	1594769.23	0	0	36989550	9064722.46	NA	NA
Bolsa Mexicana de Valores	0	0	0	0	2	NA	NA	NA
Bolsa y Mercados Argentinos	0	0	0	0	NA	NA	NA	NA
Cboe Global Markets	42566009	NA	NA	NA	479417867	NA	NA	NA
MIAX Exchange Group	13261226	282763.17	NA	NA	179347794	3662577.38	NA	NA
Nasdaq - US	59341833	NA	NA	NA	479746704	NA	NA	NA
Asia - Pacific								
Hong Kong Exchanges and Clearing	96640	1019.26	810	8.47	2396068	23741.48	22458	229.68
Japan Exchange Group	43225	NA	NA	NA	842360	NA	NA	NA
Taiwan Futures Exchange	9204	88.35	58948	906.55	156358	1423.79	1064343	13096.41
Europe - Africa - Middle East								
Borsa Istanbul	NA	NA	0	0	NA	NA	NA	NA
Budapest Stock Exchange	NA	NA	0	0	NA	NA	NA	NA

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